

## NSFR Disclosures

Quarter ended: September 2018

Bank: Bank Sohar(Consolidated)

(RO '000)

		Unweighted value by residual maturity				
<b>ASF Item</b>						
		No	< 6	6 months	≥ 1yr	Weighted
		maturity	months	to < 1yr		value
1	Capital:	426,261	0	0	-	426,261
2	Regulatory capital	383,782				383,782
3	Other capital instruments	42,479				42,479
4	Retail deposits and deposits from small business customers	304,477	505	24,446	0	297,912
	business customers:					
5	Stable deposits	26,137	153	2,238	-	27,101
6	Less stable deposits	278,341	352	22,209	-	270,811
7	Wholesale funding:	29,274	374,712	290,542	0	366,274
8	Operational deposits					
9	Other wholesale funding	29,274	374,712	290,542	-	366,274
10	Liabilities with matching interdependent assets					
11	Other liabilities:			111,650	868,093	923,918
12	NSFR derivative liabilities					
13	All other liabilities and equity not included in above categories	-	-	111,650	868,093	923,918
14	<b>Total ASF</b>					2,014,365
<b>RSF Item</b>						
15	Total NSFR high-quality liquid assets (HQLA)					
16	Deposits held at other financial institutions for operational purposes	19,435	0	0	0	9,718
17	Performing loans and securities:	60,277	770	303,980	384,566	496,269
18	Performing loans to financial institutions secured by Level 1 HQLA					
19	Performing loans to financial institutions secured by non- Level 1 HQLA and unsecured performing loans to financial institutions					
20	Performing loans to non-financial corporate clients, loans to retail and small business customers, and loans to sovereigns, central banks and PSEs, of which	17,919	770	303,980	-	163,263
21	-With a risk weight of less than or equal to 35% under the Basel II Standardised approach for credit risk	-	-	-	58,406	37,964
22	Performing residential mortgages, of which:	-	-	-	326,160	259,038
23	With a risk weight of less than or equal to 35% under the Basel II Standardised Approach for credit risk	-	-	-	326,160	259,038
24	Securities that are not in default and do not qualify as HQLA, including exchange-traded equities	42,358	-	-	-	36,004
25	Assets with matching interdependent liabilities					
26	Other Assets:	4,434	-		1,532,639	1,315,246
27	Physical traded commodities, including gold					
28	Assets posted as initial margin for derivative contracts and contributions to default funds of CCPs					
29	NSFR derivative assets					
30	NSFR derivative liabilities before deduction of variation margin posted					
31	All other assets not included in the above categories	4,434	-	840	1,532,639	1,315,246
32	Off-balance sheet items		2,905	486,434	99,338	31,185
33	<b>TOTAL RSF</b>					1,852,418
34	<b>NET STABLE FUNDING RATIO (%)</b>					108.74